

Counterparty Loss Workbook, updated 12/19/2024

Loss/Credit Category	BMO (in \$)	Credit Suisse	Jefferies	Macquarie	Morgan Stanley	MUSE	Nomura	UBS	
	Margin Loan/Credit Extended	0.00	510,142,916.32	8,065,436.12	0.00	0.00		0.00	
	Margin Recovered/Collateral Held	20,424,080.32	471,132,408.89		0.00	2,110,269,165.00	0.00	204,692,694.00	
	Net Margin Loss	-20,424,080.32	39,010,507.43	8,065,436.12	0.00	-2,110,269,165.00	0.00	475,775,728.32	-204,692,694.00
	Variation Margin Paid to ACM	0.00	5,132,954,806.00	0.00		14,464,464.00	280,350,000.00	137,158,818.00	174,207,174.00
	Variation Margin Recovered	4,566,467.00	387,368,746.00		194,136,049.49	0.00	93,318,005.00		683,541,029.00
	Net Variation Margin Loss	-4,566,467.00	4,745,586,060.00	19,471,336.11	-194,136,049.49	14,464,464.00	187,031,995.00	137,158,818.00	-509,333,855.00
	Swap Facilitation Cost	36,635,070.08	1,791,096,116.00		2,119,254,063.86		508,481,129.45	24,920,040,135.52	1,224,128,195.00
	Equity Transaction Recoveries	6,169,455.17	1,250,696,466.00		1,890,422,450.18		430,918,930.55	22,684,006,469.00	-350,207,136.00
	Net Swaps Loss/Gain	30,465,614.91	540,399,650.00	6,981,519.56	228,831,613.68	2,884,711,647.00	76,584,932.00	2,236,033,666.52	1,574,335,331.00
Other payments to Archegos			0.00						
Private mediation	434,938.88	409,351,547.65	3,065,822.10	2,672,036.71	48,470,000.00	20,440,135.32	224,298,217.00	66,252,555.00	
Other recoveries		9,975,734.00				0.00			
Total loss (excluding fees and interest)	5,040,128.71	4,905,668,935.78	31,452,469.69	32,023,527.48	740,436,946.00	243,176,791.68	2,624,669,995.84	794,056,227.00	
						BANK RESTITUTION TOTAL		9,376,525,022.18	